

Position Details

CUSIP Asset	Curr Face (000) % Port Held	Account #	Mdy / S&P (Underlying)	Issue Description	Coupon Maturity	Mkt Px Duration	Px To	Date	Yield	ATY TEY	Acq Date Acq Px / Yld	Tot Adj Cost Adj Cost Px	Mkt Value Accr Int.	Unreal G/L % Adj Cost
07556QBD6 <i>Corp</i>	50 50.00%	REDACTE 2560 <i>Held</i>	B3/B-	BEAZER HOMES USA INC	7.250% 02/01/2023	95.500 3.29	<i>Next Call</i> 04/05/2019 <i>Par Call</i> 02/01/2021 <i>Maturity</i> 02/01/2023		99.956% 9.898% 8.630% (w)	5.437% 8.630%	- -	- -	\$47,750 \$362	- -
Callable Puttable Make Whole Call Conditional Call Conditional Put Senior Unsecured														
74514LB89 <i>Muni</i>	50 50.00%	REDACTE 2560 <i>Held</i>	Ca/NR (Ca-)	PUERTO RICO COMWLTH	5.000% 07/01/2041	48.000 -	- -	- -	- -	- -	- -	- -	\$24,000 \$0	- -

Material Events | In Default | Trading Flat | OID | Callable | Long First Coupon | Sinking | DUE TO BANKRUPTCY FILING ON 05/03/17; BOTH PARTIES MUST AGREE ON INTEREST PRIOR TO EXECUTION

Includes all positions with recognized CUSIP. For preferred securities, # of shares is displayed instead of current face value.

The (w) in the Yield column indicates which yield value is the Yield to Worst (YTW).

Duration figure represents modified duration to worst.

ATY/TEY calculations use a Fed Tax rate of 37.00%, a Cap Gains Tax rate of 20.00%, a State of N/A, and a State Tax rate of N/A.

* Indicates a Proposal buy-side item that does not currently reside in this account.

CUSIP Exceptions

CUSIP	Asset	Account #	Curr Face	Issue Description	Coupon	Maturity	Mkt Px	Error Description
74514LB89	Muni	REDACT 2560	\$50,000	PUERTO RICO COMWLTH	5.000%	07/01/2041	48.000	Bond in Default - full calculations not available [P0017]

Includes all available positions, including unrecognized CUSIPs, matured holdings, holdings lacking critical security master attributes, and holdings where full calculations are not available.

DOW 25,806.63 ▼ -13.02 (-0.05%) NASDAQ 7,576.35 ▼ -1.20 (-0.02%) S&P 500 2,789.65 ▼ -3.16 (-)

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Bond Description Detail

CUSIP

Mdy/S&P

Issue Description

74514LB89

Ca/NR

Puerto Rico Comwlth Pub Impt Ref Bds

Callable 07/22@100 - OLD - Trading Flat (yield not valid) - Issue in Default - Material Events - Sinking Fund 0:

FILING ON 05/03/17; BOTH PARTIES MUST AGREE ON INTEREST PRIOR TO EXECUTION

Trade History | Disclosure Info | Moody's Report

Issuer Information

Dated Date

04/03/2012

First Coupon

01/01/2013

Next Coupon

Last Coupon

Frequency

Semiannually

Original Issuance

Delivery:

Book Entry

Underwriter

View

First Trade Date/Time

03/08/2012 10:30:00 AM

First Settle Date

04/03/2012

Original Size

\$632,975,000

Outstanding Size

\$632,975,000

Min Denom / Increment

5,000x5,000

Collateral

Blue Sky Restrictions

Moody's Rating Information

Underlying Rating

Ca

Long Term Rating

Ca effective 10/11/2017

Short Term Rating

Outlook

Creditwatch

S&P Rating Information

Long Term Rating

NR effective 03/02/2018 15:32:54

Short Term Rating

-

Outlook

NR effective 03/02/2018 15:32:54

Creditwatch

School District

Security Type Features

Type

Municipal

Escrowed

NO

PreRefunded

NO

Bank Qual

NO

Category

General Obligation

New Issue

No

Use of Proceeds

GEN PURP/PUB IMPT

Redem Type

State

PR

Insurance

Secondary Insurance

Reinsurance

Enhancement

Corporation

Project Name

Environmental Type

De Minimis Threshold Price

90.341

Revised Issue Price

95.841

Orig Price/Orig Yield

95.272/5.32

Tax Treatment Features

State Tax in PR

No

Fed Tax

No

Subj AMT

No

Call/Sink/Put Features

Continuously Callable starting at 07/01/2022@100

Next

07/01/2022 at 100 on 30 days notice

Call Schedule

07/01/2022@ 100 ▼

Sink Schedule

07/01/2040 308 770 000 100 ▼